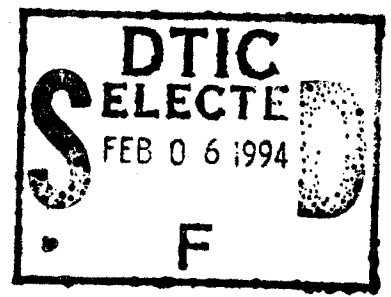


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Final Report

Topics in Exploratory and Speculative Data Analysis

CONTRACT OR GRANT NUMBER: DAAL-03-91-G-0210

AUTHOR OF REPORT: James R. Thompson

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Outline of Results

The Brown-Milas-Thompson paper consists of analysis of experimental data in the light of earlier Brown-Thompson work on the influence of tumor age in its propensity to throw off metastases. The notion of tumor metastatic propensity due to tumor size is also investigated.

The Capps-Thompson paper examines the relationship between stochastic models of structural failure and the empirical design safety factors currently in use. The value of a safety factor is related to the probability of structural failure.

Marc Elliott worked with Thompson on algorithms for finding local modes of higher dimensional data sets. Various contaminated distributions were examined in attempts to stress the mean update algorithm employed. This work is leading to a doctoral dissertation which is scheduled to be completed by Elliott in 1995.

The Ensor-Bridges-Lawera paper addresses the classical homogeneous birth and death process. The computer intensive tasks have been speeded up by parallelization on a desktop LEVCO parallel system.

In the Ensor-Bridges-Thompson paper, we have considered the personal computer market, in which PC clones regularly appear and disappear, according to a nonstandard birth and death mechanism. The axioms of the model are straightforward, but the resulting likelihood function defies tractability. The use of SIMEST enabled satisfactory estimation of the characterizing parameters using as the data base the actual market entrances and exits in the PC market since its inception. Parallel computation is utilized to facilitate the intensive computing tasks using a LEVCO transputer system.

In the first of the two Lawera-Thompson papers, new procedures for multivariate control charting were developed, with emphasis on robustness. Lawera's "King of the Mountain" algorithm shows particular promise as a procedure for estimating the dominant mean with the kinds of contamination found in multivariate quality con-

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trol data. Two rank tests were developed for use in finding out of control epochs in situations where the data is multivariate and may not be Gaussian.

In the second Lawera-Thompson paper, the SIMEST algorithm for obtaining estimates of the parameters characterizing a stochastic process is implemented using a piecewise quadratic approximation to a goodness of fit statistic. The implementation is motivated in part by the rotatable experimental designs of Box and Hunter. Here, however, an "experiment" is simply a computer simulation, so the cost of the experiment is, essentially, trivial. Parallelized computation is used on a Levco transputer system utilizing design points in a fashion so as to maximize the utilization of all transputers.

The Taylor-Thompson paper gives a new look at the nonparametric density estimation based resampling algorithm of the authors, first published in 1982. Some advantages over the bootstrap algorithm are listed. It is argued that the SIMDAT algorithm is the natural way for resampling in most situations.

Statistical Process Control for Quality Improvement by Thompson and Koronacki is a model based analysis of statistical process control. The work demonstrates the importance of the philosophy of Vilfredo Pareto to an understanding of the reasons why the Deming paradigm, frequently dubbed "statistical process control" works. Output optimization is generally a linear control problem. System optimization is generally a nonlinear control problem. SPC is simply a step-wise means of solving the nonlinear control problem. Case study examples, based in large measure on years of field experience of the authors, are considered. Particular emphasis is given to considerations of multivariate data streams and robust procedures for their analysis.

Personnel Supported

Elliott, Marc: Graduate Student, Department of Statistics
Ensor, Katherine B.: Associate Professor of Statistics
Koronacki, Jacek: Visiting Associate Professor of Statistics

Lawera, Martin: Graduate Student, Department of Statistics
Spears, Marty: Graduate Student, Department of Statistics
Thompson, James R.: Professor of Statistics
West, Ronnie W.: Graduate Student, Department of Statistics

Doctoral Degrees Awarded to Supported Students

Spears, Floyd W. (1992) *Multi-Stage Designs in Dose-Response Studies*.

Ronnie W. West (1994), *Modeling the Potential Impact of HIV on the Spread of Tuberculosis in the United States*.

Publications

Brown, Barry W., Milas, Luka and Thompson, James R. (1992) "Effects of size and growth time of a murine sarcoma on its metastatic spread." (1992) *Clinical and Experimental Metastasis*, v. 10, pp. 77-86.

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Taylor, Malcolm S. and Thompson, James R. (1992) "A nonparametric density estimation based resampling algorithm." (1992), in *Exploring the Limits of the Bootstrap*, R. LePage and L. Billard, eds., New York: John Wiley & Sons, pp. 397-403.

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